

6351-01-P

COMMODITY FUTURES TRADING COMMISSION

Market Risk Advisory Committee

AGENCY: Commodity Futures Trading Commission.

ACTION: Notice of meeting.

SUMMARY: The Commodity Futures Trading Commission (CFTC) announces that on April 26, 2016, from 10:00 a.m. to 1:30 p.m., the Market Risk Advisory Committee (MRAC) will hold a public meeting at the CFTC's Washington, DC, headquarters. The MRAC will describe and discuss how well the derivatives markets are currently functioning, including the impact and implications of the evolving structure of these markets on the movement of risk across market participants. Specific topics to be covered are listed in this Notice.

DATES: The meeting will be held on April 26, 2016, from 10:00 a.m. to 1:30 p.m. Members of the public who wish to submit written statements in connection with the meeting should submit them by May 10, 2016.

ADDRESSES: The meeting will take place in the Conference Center at the CFTC's headquarters, Three Lafayette Centre, 1155 21st Street, NW, Washington, DC 20581. Written statements should be submitted by mail to: Commodity Futures Trading Commission, Three Lafayette Centre, 1155 21st Street, NW, Washington, DC 20581, attention: Secretary of the Commission; or by electronic mail to: secretary@cftc.gov. Please use the title "Market Risk Advisory Committee" in any written statement you submit. Any statements submitted in connection with the committee meeting will be

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made available to the public, including by publication on the CFTC website, www.cftc.gov.

FOR FURTHER INFORMATION CONTACT: Petal Walker, MRAC Designated Federal Officer, Commodity Futures Trading Commission, Three Lafayette Centre, 1155 21st Street, NW, Washington, DC 20581; (202) 418–5794.

SUPPLEMENTARY INFORMATION: The MRAC will describe and discuss how well the derivatives markets are currently functioning, including the impact and implications of the evolving structure of these markets on the movement of risk across market participants. Specifically, the MRAC will describe and discuss:

- (a) How effectively end-users and other market participants, in different asset classes (e.g., energy, rates), are able to find counterparties for transactions, receive accurate pricing and volume information, and otherwise access the markets; and
- (b) The extent and nature of the current use of portfolio compression and related services, and the benefits and challenges posed by portfolio compression activity in the derivatives markets.

The meeting will be open to the public with seating on a first-come, first-served basis. Members of the public may also listen to the meeting by telephone by calling a domestic toll-free telephone or international toll or toll-free number to connect to a live, listen-only audio feed. Call-in participants should be prepared to provide their first name, last name, and affiliation.

Domestic Toll Free: 1-866-844-9416

International Toll and Toll Free: Will be posted on the CFTC's website, www.cftc.gov, on the page for the meeting, under Related Documents.

Pass Code/Pin Code: CFTC

After the meeting, a transcript of the meeting will be published through a link on

the CFTC's website, www.cftc.gov. All written submissions provided to the CFTC in

any form will also be published on the CFTC's website. Persons requiring special

accommodations to attend the meeting because of a disability should notify the contact

person listed in this Notice.

(Authority: 5 U.S.C. app. 2 § 10(a)(2)).

Dated: March 25, 2016

Christopher J. Kirkpatrick,

Secretary of the Commission.

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